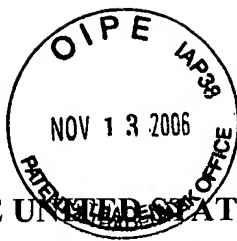


SSB0005



PATENT

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re the U.S. Application of

Daniel BREEN *et al.*

Group Art Unit: **3692**

U.S. Serial No.: **10/820,876**

Examiner: **SUBRAMANIAN, Narayanswamy**

Filed: **April 9, 2004**

For: **SYSTEM AND METHOD FOR INTEGRATING A CONVERTIBLE
SECURITY WITH A CALL SPREAD**

U.S. Patent and Trademark Office
Customer Window, Mail Stop Amendment
Randolph Building
Alexandria, VA 22314

RESPONSE TO NON-FINAL OFFICE ACTION

Sir:

In response to the non-final Office Action mailed June 14, 2006 ("the Office Action"), the undersigned representative respectfully requests reconsideration of the application in light of the following amendments and remarks.

Amendments to the Claims are reflected in the Listing of Claims on page 2 of this paper.

Remarks begin on page 8 of this paper.